

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of September 30, 2017

Lottery for Education Reserve: A dedicated portfolio that invests the Lottery for Education shortfall reserve funds with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.52

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	10/01/17	\$ 25,054,279	\$ 25,054,279	\$ 25,054,279	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	10/02/17	9,224,464	9,224,464	9,224,464	P-1	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	10/10/17	20,000,000	20,000,000	20,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	10/13/17	70,000,000	70,000,000	70,000,000	NR	A-1+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	5,000,000	5,005,150	5,018,192	Aaa	AAA
WELLS FARGO & CO.	Corporate	12/11/17	2,425,000	2,460,410	2,485,855	A2	A
FOREIGN BANK RATED A-1	Term Repurchase Agreement	12/12/17	20,000,000	20,000,000	20,000,000	NR	A-1
WELLS FARGO & CO.	Corporate	01/16/18	8,797,000	8,803,176	8,825,172	A2	A
WELLS FARGO BANK N.A.	Corporate	01/22/18	18,745,000	18,774,284	18,820,114	Aa2	AA-
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	10,000,000	9,929,961	9,956,225	P-1	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/06/18	17,000,000	17,000,000	17,000,000	NR	A-1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	03/27/18	50,000,000	50,000,000	50,000,000	NR	A-1
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	04/09/18	10,000,000	9,987,125	10,008,263	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	39,104,000	39,147,368	39,353,220	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	06/15/18	10,000,000	9,981,606	10,005,724	Aaa	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	2,000,000	1,997,060	1,995,474	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	4,987,708	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	07/27/18	2,000,000	1,991,740	1,996,350	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	08/15/18	10,000,000	10,004,500	9,985,183	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	10,200,000	10,233,726	10,178,460	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/18	10,000,000	9,989,650	9,999,870	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	15,000,000	14,914,020	14,987,157	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/14/18	13,810,000	13,893,136	13,931,951	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/28/19	15,465,000	15,473,506	15,487,231	Aaa	AA+
			\$ 398,824,744	\$ 398,858,760	\$ 399,300,894		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/26/2017
UNAUDITED

Schedule VII